

On an Expansion in Cauchy Exponential Series

J. A. ANDERSON

*Department of Mathematics, The University of Nottingham, Nottingham, England**Submitted by N. G. de Bruijn*

If $f \in L(0, 1)$ and $Q(z)$ is a meromorphic function with poles z_ν , then the Cauchy Exponential Series (C.E.S.) of f with respect to $Q(z)$ is $\sum c_\nu e^{z_\nu z}$, where

$$c_\nu e^{z_\nu z} = \operatorname{res}_{z_\nu} Q(z) \int_0^1 f(t) e^{z(z-t)} dt. \quad (1)$$

Various classes of C.E.S. have already been investigated (e.g., [1], [4], [7]). This paper investigates the case when

$$Q(z) = \frac{\int_0^1 e^{zt} \varphi(t) dt}{2 \int_0^1 \sinh zt \varphi(t) dt}, \quad (2)$$

where φ is an absolutely continuous (AC) function.

We show how the behaviour of the C.E.S. is related to that of a Fourier series under a variety of conditions on f and φ ; a type of Bessel inequality is proved, and the special case when f is taken to be φ , which yields an interesting identity for the coefficients, is also considered.

1. INTRODUCTION

We suppose that φ is AC in $[0, 1]$, and we take $\varphi(1) = 1$. For convenience, we shall further suppose that $\varphi(0) = 0$. This restriction can be removed without difficulty (see Section 4).

We have from (2),

$$Q(z) = \frac{e^z - \int_0^1 e^{zt} \varphi'(t) dt}{2 \left(\cosh z - \int_0^1 \cosh zt \varphi'(t) dt \right)}. \quad (3)$$

If we write $z = \xi + i\eta$, then, in the strip $|\xi| < c$,

$$\int_0^1 e^{zt} \varphi'(t) dt = o(1), \quad \int_0^1 e^{-zt} \varphi'(t) dt = o(1),$$

as $|\eta| \rightarrow \infty$; so the large poles of $Q(z)$ approach those of $\operatorname{sech} z$, that is, the points $(\nu + \frac{1}{2})\pi i$, where ν is large and integral.

Denote by C_p the circle $\rho = |z| = p\pi$, and by C_p^+ , C_p^- the parts of C_p lying in the right and left halfplanes, respectively. For large p , it follows that on C_p ,

$$\left| \cosh z - \int_0^1 \cosh zt \varphi'(t) dt \right| > K |\cosh z|, \quad (4)$$

where K is a constant.

The numbers $\{z_\nu\}$, which are the poles of $Q(z)$, are included among the zeros of

$$\int_0^1 \sinh zt \varphi(t) dt. \quad (5)$$

There are at most a finite number of nonsimple poles of $Q(z)$, since the large poles approach $(\nu + \frac{1}{2})\pi i$. Moreover, the number of zeros of (5) (counting multiplicity) inside C_p is precisely one less than the number of zeros of

$$\begin{aligned} A(z) &= z \int_0^1 \sinh zt \varphi(t) dt \\ &= \cosh z - \int_0^1 \cosh zt \varphi'(t) dt, \end{aligned}$$

in C_p . For large p , the number of zeros of $A(z)$ in C_p is the same as the number of zeros of $\cosh z$ in C_p , viz. $2p$. So, counting multiplicity, $Q(z)$ has at most $2p - 1$ poles in C_p .

If they are distinct, denote them by z_ν ($\nu = 0, \pm 1, \dots, \pm p - 1$), choosing the notation so that

$$\begin{aligned} z_\nu &= (\nu - \tfrac{1}{2})\pi i + o(1), \\ z_{-\nu} &= -(\nu - \tfrac{1}{2})\pi i + o(1), \end{aligned} \quad (6)$$

for large positive ν .

We know that for large $\nu > 0$, there is a simple pole near $(\nu - \frac{1}{2})\pi i$, and a simple pole near $-(\nu - \frac{1}{2})\pi i$, and that these are the only large poles. So if p is large, the number of poles inside C_p of $Q(z)$, counting multiplicity, is $2p - 1 - k$, where k is a constant. Nevertheless, for large ν , we may still write the relations (6), provided that we make the convention that for certain low values of ν , $c_\nu = 0$.

The purpose of these remarks is to allow us to say that $\Sigma_{|z_v| < p\pi}$ contains $2p - 1$ terms, just as $\Sigma_{\nu=-p+1}^{\nu=p-1}$ does.

If $z = 0$ is a pole of $Q(z)$, denote it by z_0 . If $z = 0$ is not a pole, then denote it by z_0 and put $c_0 = 0$. Then,

$$\left(\frac{z_\nu}{p\pi}\right)^2 = -\left(\frac{\nu}{p}\right)^2 + O\left(\frac{\nu}{p^2}\right). \quad (7)$$

Now, write

$$\begin{aligned} S_p(x) &= \frac{1}{2\pi i} \int_{C_p} Q(z) dz \int_0^1 f(t) e^{z(x-t)} dt \\ &= \Sigma_{|z_\nu| < p\pi} c_\nu e^{z_\nu x} \end{aligned} \quad (8)$$

by (1).

We may also write

$$Q(z) = \frac{e^z}{2 \cosh z} + R(z) = Q_1(z) + R(z).$$

Then,

$$\begin{aligned} S_p(x) &= \frac{1}{2\pi i} \int_{C_p} Q_1(z) dz \int_0^1 f(t) e^{z(x-t)} dt + \frac{1}{2\pi i} \int_{C_p} R(z) dz \int_0^1 f(t) e^{z(x-t)} dt \\ &= \sigma_p(x) + J_p(x), \end{aligned} \quad (9)$$

say.

We investigate the C.E.S. by considering the behaviour of $\sigma_p(x)$ and $J_p(x)$ separately. We first prove

LEMMA 1. *Let $f \in L(0, 1)$. Denote by $t_p(x)$ the p th partial sum of the Fourier series (F.s.) at x of the function $g(\tau) e^{-\pi i \tau}$, where g is given by*

$$g(\tau) = \begin{cases} f(2\tau) & 0 \leq \tau \leq \frac{1}{2}, \\ 0 & \frac{1}{2} < \tau \leq 1. \end{cases}$$

Then, $\sigma_p(x) - e^{\pi i x/2} t_p(x/2) \rightarrow 0$ as $p \rightarrow \infty$, uniformly in $[0, 1]$.

Proof. We have, by (9),

$$\begin{aligned} \sigma_p(x) &= \frac{1}{2\pi i} \int_{C_p} \frac{e^z}{e^z + e^{-z}} dz \int_0^1 f(t) e^{z(x-t)} dt \\ &= \frac{1}{4\pi i} \int_{C_{2p}} \frac{e^\zeta}{e^\zeta + 1} d\zeta \int_0^1 f(t) e^{\frac{1}{2}\zeta(x-t)} dt \\ &= \frac{1}{2\pi i} \int_{C_{2p}} \frac{e^\zeta}{e^\zeta + 1} d\zeta \int_0^{\frac{1}{2}} f(2\tau) e^{\zeta[(x/2)-\tau]} d\tau \\ &= \frac{1}{2\pi i} \int_{C_{2p}} \frac{e^\zeta}{e^\zeta + 1} d\zeta \int_0^1 g(\tau) e^{\zeta[(x/2)-\tau]} d\tau. \end{aligned}$$

The poles of $Q_1(z)$ are given by $\zeta = (2\nu + 1)\pi i$, $\nu = 0, \pm 1, \dots$ so that

$$\begin{aligned}\sigma_p(x) &= \sum_{\nu=-p}^{p-1} e^{(2\nu+1)\pi i x/2} \int_0^1 g(\tau) e^{-(2\nu+1)\pi i \tau} d\tau \\ &= e^{\pi i x/2} t_p \left(\frac{x}{2} \right) - e^{(2p+1)\pi i x/2} \int_0^1 g(\tau) e^{-(2p+1)\pi i \tau} d\tau.\end{aligned}$$

Since

$$\int_0^1 g(\tau) e^{-(2p+1)\pi i \tau} d\tau = o(1)$$

by the Riemann-Lebesgue lemma, the result follows. In order to calculate $J_p(x)$, we shall require estimates for $R(z)$ on C_p . We have

LEMMA 2. For $z \in C_p$, $R(z) = o(e^{-|\xi|})$.

Proof. Since $R(z) = Q(z) - Q_1(z)$, we have

$$R(z) = \frac{\int_0^1 \sinh z(1-t) \varphi'(t) dt}{2 \cosh z \left[\cosh z - \int_0^1 \cosh zt \varphi'(t) dt \right]}. \quad (10)$$

For $z \in C_p^+$,

$$|\sinh z(1-t)| = O(e^{\xi(1-t)}),$$

whence

$$\left| \int_0^1 \sinh z(1-t) \varphi'(t) dt \right| = o(e^{\xi});$$

by (4), the denominator of $|R(z)|$ exceeds $|Ke^{2z}|$, and so

$$R(z) = o(e^{-\xi})$$

on C_p^+ . Since $R(z)$ is an odd function of z , the result follows.

Denote by J_p^+ , J_p^- , the contributions to $J_p(x)$ of the arcs C_p^+ , C_p^- , respectively. On C_p^+ ,

$$\int_0^1 f(t) e^{-zt} dt = o(1), \quad (11)$$

and so, by Lemma 2,

$$J_p^+ = o \left(\int_{C_p^+} e^{\xi(x-1)} |dz| \right). \quad (12)$$

On C_p^- , we have

$$\int_0^1 f(t) e^{z(1-t)} dt = o(1),$$

whence, again by Lemma 2,

$$J_p^- = o \left(\int_{C_p^-} e^{\xi x} |dz| \right). \quad (13)$$

Hence, if x has any assigned value in $(0, 1)$, then by (12) and (13), $J_p(x) \rightarrow 0$ as $p \rightarrow \infty$. We can then prove

THEOREM 1. *Let $f \in L(0, 1)$, $\varphi \in AC(0, 1)$ with $\varphi(0) = 0$, $\varphi(1) = 1$. Then,*

$$S_p(x) - e^{\pi i x/2} t_p \left(\frac{x}{2} \right) \rightarrow 0$$

as $p \rightarrow \infty$ uniformly in any closed interval interior to $(0, 1)$.

It is our purpose to examine the behaviour of $S_p(x)$ in $[0, 1]$. By the imposition of suitable restrictions on f and φ , we can show that $J_p(x) \rightarrow 0$ uniformly on the closed interval $[0, 1]$.

2. THEOREMS ON EQUICONVERGENCE

In this section, we prove two theorems which state sufficient conditions for the uniform equiconvergence in $[0, 1]$ of $S_p(x)$ and $e^{\pi i x/2} t_p(x/2)$.

THEOREM 2. *Let $f \in L(0, 1)$. Suppose that φ is a function such that $\varphi \in AC(0, 1)$, $\varphi(0) = 0$, $\varphi(1) = 1$, and $\varphi' \in BV(0, 1)$. Then,*

$$S_p(x) - e^{\pi i x/2} t_p \left(\frac{x}{2} \right) \rightarrow 0$$

as $p \rightarrow \infty$ uniformly in $[0, 1]$.

Proof. Since $\varphi' \in BV(0, 1)$, we have

$$\begin{aligned} \int_0^1 \sinh z(1-t) \varphi'(t) dt &= -\frac{1}{z} \varphi'(1-) + \frac{1}{z} \cosh z \cdot \varphi'(0+) \\ &\quad + \frac{1}{z} \int_0^1 \cosh z(1-t) d\varphi'(t). \end{aligned}$$

Further, on C_p ,

$$|\cosh z| = O(e^{|\xi|}), \quad |\cosh z(1-t)| = O(e^{|\xi|(1-t)}),$$

and so we obtain

$$R(z) = O\left(\frac{e^{-|\xi|}}{|z|}\right).$$

Hence, by (11),

$$\begin{aligned} J_p^+ &= o\left(\int_{C_p^+} e^{\xi(x-1)} \left|\frac{dz}{z}\right|\right) \\ &= o\left(\int_{C_p^+} e^{\xi(x-1)} |d\theta|\right) \\ &= o(1), \end{aligned}$$

uniformly for $x \leq 1$ as $p \rightarrow \infty$.

Similarly,

$$\begin{aligned} J_p^- &= o\left(\int_{C_p^-} e^{\xi x} \left|\frac{dz}{z}\right|\right) \\ &= o(1), \end{aligned}$$

uniformly for $x \geq 0$ as $p \rightarrow \infty$. Thus, $J_p(x) \rightarrow 0$ as $p \rightarrow \infty$, uniformly for $0 \leq x \leq 1$, and the result follows by Lemma 1.

The following result is proved in a similar way:

THEOREM 3. *Let $\varphi \in AC(0, 1)$, with $\varphi(0) = 0$, $\varphi(1) = 1$. Suppose that $f \in BV(0, 1)$; then,*

$$S_p(x) - e^{\pi i x/2} t_p\left(\frac{x}{2}\right) \rightarrow 0$$

as $p \rightarrow \infty$, uniformly in $[0, 1]$.

Proof. The hypothesis that $f \in BV$ allows us to integrate $\int_0^1 e^{z(x-t)} f(t) dt$ by parts, and again we obtain an extra factor of $1/z$ in the estimates for J_p^+ and J_p^- . As in Theorem 2, this is sufficient for the result.

3. A THEOREM ON EQUISUMMABILITY

The techniques used in the preceding proofs are not sufficient to ensure uniform equiconvergence in $[0, 1]$ if we weaken the conditions on f and φ

substantially. For example, if we suppose that φ' is bounded instead of being BV , then

$$\left| \int_0^1 \sinh z(1-t) \varphi'(t) dt \right| \leq K \int_0^1 |\sinh z(1-t)| dt \\ \leq \frac{Ke^{|\xi|}}{|\xi|}.$$

The extra factor $1/|\xi|$ is no longer sufficient to ensure that $J_p(x) \rightarrow 0$ uniformly, since, C_p close to the imaginary axis, $1/|\xi|$ is large. The troublesome term is the $\cos \theta$ in $\xi = \rho \cos \theta$; however, we can eliminate this by introducing a corrective factor $1 + (z/\rho)^2$. This device was used by Verblunsky [7]. Then, Lemma 1 is no longer applicable, since $Q_1(z)$ is replaced by $Q_1(z) \{1 + (z/\rho)^2\}$. We obtain instead the result:

THEOREM 4. *Let $f \in L(0, 1)$. Suppose that $\varphi \in AC(0, 1)$ with $\varphi(0) = 0$, $\varphi(1) = 1$, and that φ' is bounded. Then, the C.E.S. of f is uniformly equisummable $(C, 1)$ in $[0, 1]$ with $e^{\pi i x/2}$ multiplied by the F.s. at $x/2$ of $g(\tau) e^{-\pi i \tau}$.*

This is a special case of the following more general theorem.

THEOREM 5. *Let $\varphi \in AC(0, 1)$ with $\varphi(0) = 0$, $\varphi(1) = 1$. Suppose that $f \in L^{p'}(0, 1)$, $\varphi' \in L^{q'}(0, 1)$, where $p' \geq 1$, $q' \geq 1$ satisfy $1/p' + 1/q' = 1$. Then, the C.E.S. of f is uniformly equisummable $(C, 1)$ in $[0, 1]$ with $e^{\pi i x/2}$ multiplied by the F.s. at $x/2$ of $g(\tau) e^{-\pi i \tau}$.*

Proof. Write

$$S_p^*(x) = \frac{1}{2\pi i} \int_{C_p} Q(z) \left(1 + \left(\frac{z}{\rho}\right)^2\right) dz \int_0^1 f(t) e^{z(x-t)} dt,$$

$$\sigma_p^*(x) = \frac{1}{2\pi i} \int_{C_p} Q_1(z) \left(1 + \left(\frac{z}{\rho}\right)^2\right) dz \int_0^1 f(t) e^{z(x-t)} dt,$$

and

$$K_p(x) = \frac{1}{2\pi i} \int_{C_p} R(z) \left(1 + \left(\frac{z}{\rho}\right)^2\right) dz \int_0^1 f(t) e^{z(x-t)} dt.$$

As usual, K_p^+ , K_p^- are defined in the obvious way. Now,

$$R(z) = O \left(\frac{\left| \int_0^1 \sinh z(1-t) \varphi'(t) dt \right|}{|\cosh z|^2} \right);$$

let us write

$$\int_0^1 \sinh z(1-t) \varphi'(t) dt = \left(\int_0^\delta + \int_\delta^1 \right) (\sinh z(1-t) \varphi'(t) dt);$$

then,

$$\begin{aligned} \left| \int_0^\delta \sinh z(1-t) \varphi'(t) dt \right| &\leq \int_0^\delta e^{|\xi|(1-t)} |\varphi'(t)| dt \\ &\leq \left(\int_0^\delta |\varphi'(t)|^{q'} dt \right)^{1/q'} \left(\int_0^\delta e^{p'|\xi|(1-t)} dt \right)^{1/p'} \\ &= O \left(\epsilon_\delta \frac{e^{|\xi|}}{|\xi|^{1/p'}} \right), \end{aligned}$$

where

$$\epsilon_\delta = \left(\int_0^\delta |\varphi'(t)|^{q'} dt \right)^{1/q'}.$$

Next,

$$\begin{aligned} \left| \int_\delta^1 \sinh z(1-t) \varphi'(t) dt \right| &\leq \int_\delta^1 |\varphi'(t)| e^{|\xi|(1-t)} dt \\ &\leq \left(\int_\delta^1 |\varphi'(t)|^{q'} dt \right)^{1/q'} \left(\int_\delta^1 e^{p'|\xi|(1-t)} dt \right)^{1/p'} \\ &= O \left(\frac{e^{|\xi|(1-\delta)}}{|\xi|^{1/p'}} \right), \end{aligned}$$

and consequently,

$$R(z) = O \left(\frac{\epsilon_\delta}{|\xi|^{1/p'} e^{|\xi|}} + \frac{1}{|\xi|^{1/p'} e^{|\xi|(1+\delta)}} \right).$$

Now, if $\xi > 0$,

$$\begin{aligned} \left| \int_0^1 f(t) e^{-zt} dt \right| &\leq \left(\int_0^1 |f(t)|^{p'} dt \right)^{1/p'} \left(\int_0^1 e^{-q'\xi t} dt \right)^{1/q'} \\ &= O(|\xi|^{-1/q'}), \end{aligned}$$

whence

$$\begin{aligned} K_p^+ &= O \left(\int_{C_{p^+}} \left| 1 + \left(\frac{z}{\rho} \right)^2 \right| e^{\xi x} \left(\frac{\epsilon_\delta}{e^{|\xi|}} + \frac{1}{e^{|\xi|(1+\delta)}} \right) \left| \frac{dz}{\xi} \right| \right) \\ &= O \left(\int_{C_{p^+}} \{ \epsilon_\delta e^{\xi(x-1)} + e^{\xi(x-1-\delta)} \} |d\theta| \right). \end{aligned}$$

We have

$$\int_{C_p^+} e^{\xi(x-1-\delta)} |d\theta| = o(1),$$

$$\int_{C_p^+} e^{\xi(x-1)} |d\theta| = O(1),$$

uniformly for $x \leq 1$. Hence,

$$K_p^+ = O(\epsilon_\delta)$$

uniformly for $x \leq 1$.

If $\xi < 0$,

$$\left| \int_0^1 f(t) e^{z(1-t)} dt \right| \leq \left(\int_0^1 |f(t)|^{p'} dt \right)^{1/p'} \left(\int_0^1 e^{-q'|\xi|(1-t)} dt \right)^{1/q'}$$

$$= O(|\xi|^{-1/q'}),$$

so that we obtain

$$K_p^- = O \left(\int_{C_p^-} \left| 1 + \left(\frac{z}{\rho} \right)^2 \right| e^{|\xi|(1-x)} \left(\frac{\epsilon_\delta}{e^{|\xi|}} + \frac{1}{e^{|\xi|(1+\delta)}} \right) \left| \frac{dz}{\xi} \right| \right)$$

$$= O \left(\int_{C_p^-} \epsilon_\delta e^{-|\xi|x} |d\theta| + \int_{C_p^-} e^{-|\xi|(x+\delta)} |d\theta| \right).$$

The second integral is uniformly $o(1)$ for $x \geq 0$; also,

$$\int_{C_p^-} e^{-|\xi|x} |d\theta| = O(1)$$

uniformly for $x \geq 0$, and so

$$K_p^- = O(\epsilon_\delta)$$

uniformly for $x \geq 0$.

Since $\epsilon_\delta \rightarrow 0$ as $\delta \rightarrow 0$, and $K_p(x)$ is independent of δ , it follows that $K_p(x) = o(1)$ uniformly in $[0, 1]$ as $p \rightarrow \infty$.

Next,

$$S_p^*(x) = \Sigma_{|z_\nu| < p\pi} \left(1 + \left(\frac{z_\nu}{p\pi} \right)^2 \right) c_\nu e^{z_\nu x} + o(1),$$

where the $o(1)$ term is uniform, and arises from the finite number of non-simple poles of $Q(z)$.

On the other hand, by the argument above,

$$S_p^*(x) = \sigma_p^*(x) + o(1)$$

$$= e^{\pi i x/2} \Sigma_{\nu=-p+1}^{\nu=p-1} \left(1 - \frac{(\nu + \frac{1}{2})^2}{p^2} \right) d_\nu e^{\pi \nu i x} + o(1), \quad (14)$$

where $\Sigma d_\nu e^{\pi \nu i x}$ is the F.s. of $g(\tau) e^{-\pi i \tau}$ and the $o(1)$ term is uniform. We may write (14) as

$$e^{\pi i x/2} \sum_{\nu=-p+1}^{p-1} \left(1 - \frac{\nu^2}{p^2}\right) d_\nu e^{\pi \nu i x} + o(1),$$

and hence, using (7), we obtain

$$\sum_{\nu=-p+1}^{p-1} \left(1 - \frac{\nu^2}{p^2}\right) c_\nu e^{z_\nu x} = e^{\pi i x/2} \sum_{\nu=-p+1}^{p-1} \left(1 - \frac{\nu^2}{p^2}\right) d_\nu e^{\pi \nu i x} + o(1), \quad (15)$$

where the $o(1)$ term is uniform.

Define

$$w_0 = c_0 - e^{\pi i x/2} d_0,$$

$$w_\nu = c_\nu e^{z_\nu x} + c_{-\nu} e^{z_{-\nu} x} - e^{\pi i x/2} \{d_\nu e^{\pi \nu i x} + d_{-\nu} e^{-\pi \nu i x}\};$$

then by (15),

$$\sum_{\nu=0}^{p-1} \left(1 - \frac{\nu^2}{p^2}\right) w_\nu = \epsilon_p, \quad (16)$$

where $\epsilon_p \rightarrow 0$ as $p \rightarrow \infty$ uniformly.

We show that this implies $(C, 1)$ summability to zero. To this end, let

$$W_n = \sum_{\nu=0}^{p=n} w_\nu.$$

Then (16) is

$$\sum_{\nu=0}^{p-1} \left(1 - \frac{\nu^2}{p^2}\right) (W_\nu - W_{\nu-1}) = \epsilon_p,$$

whence

$$\sum_{\nu=0}^{p-1} (2\nu + 1) W_\nu = p^2 \epsilon_p.$$

It follows that

$$W_\nu = \frac{1}{2} \left(\nu + \frac{3}{2}\right) \epsilon_{\nu+1} - \frac{1}{2} \left(\nu + \frac{1}{2}\right) \epsilon_\nu + o(1),$$

and so

$$\sum_{p=0}^{p=n} W_p = \frac{1}{2} \left(n + \frac{3}{2}\right) \epsilon_{n+1} + o(1).$$

Hence, as $n \rightarrow \infty$,

$$\frac{1}{n+1} \sum_{p=0}^{p=n} W_p \rightarrow 0$$

uniformly, and this proves the theorem.

We have a special case of this theorem when $\varphi \in AC(0, 1)$, $\varphi(0) = 0$, $\varphi(1) = 1$, and f is bounded.

4. REMOVAL OF THE CONDITION $\varphi(0) = 0$

We remarked at the beginning that the condition $\varphi(0) = 0$ was included for convenience. We now indicate what happens if $\varphi(0) \neq 0$.

Suppose $\varphi(0) = a$, where a is nonzero. Equation (3) becomes

$$Q(z) = \frac{e^z - a - \int_0^1 e^{zt} \varphi'(t) dt}{2 \left[\cosh z - a - \int_0^1 \cosh zt \varphi'(t) dt \right]}.$$

The principal part is

$$Q_2(z) = \frac{e^z - a}{2[\cosh z - a]}$$

and the remainder is

$$S(z) = R_1(z) + R_2(z),$$

where

$$R_1(z) = \frac{\int_0^1 \sinh z(1-t) \varphi'(t) dt}{2[\cosh z - a] \left[\cosh z - a - \int_0^1 \cosh zt \varphi'(t) dt \right]}$$

and

$$R_2(z) = \frac{a \int_0^1 \sinh zt \varphi'(t) dt}{2[\cosh z - a] \left[\cosh z - a - \int_0^1 \cosh zt \varphi'(t) dt \right]}.$$

Choosing C_p so that, for $z \in C_p$, each factor in the denominator exceeds a constant multiple of $|\cosh z|$, we can show, as in Lemma 2, that $R_1(z) = o(e^{-|\varepsilon|})$ on C_p . Hence,

$$\int_{C_p} R_1(z) dz \int_0^1 f(t) e^{z(x-t)} dt = o(1) \quad (17)$$

as $p \rightarrow \infty$, for each x in $(0, 1)$.

The denominator of $R_2(z)$ exceeds $Ke^{2|\varepsilon|}$; further,

$$\begin{aligned} \left| \int_0^1 \sinh zt \varphi'(t) dt \right| &= O \left(\int_0^1 e^{|\varepsilon|t} |\varphi'(t)| dt \right) \\ &= O \left(e^{|\varepsilon|} \int_0^1 e^{|\varepsilon|(t-1)} |\varphi'(t)| dt \right) \\ &= o(e^{|\varepsilon|}), \end{aligned}$$

and, hence,

$$\int_{C_p} R_2(z) dz \int_0^1 f(t) e^{z(x-t)} dt = o(1) \quad (18)$$

as $p \rightarrow \infty$, for each x in $(0, 1)$.

Uniformity of convergence of the integrals (17) and (18) will occur under the conditions of Theorems 2-5. It remains to consider

$$\frac{1}{2\pi i} \int_{C_p} Q_2(z) dz \int_0^1 f(t) e^{z(x-t)} dt. \quad (19)$$

Define α by setting

$$\cosh \alpha = a.$$

Since $a \neq 0$, α is not a multiple of $\frac{1}{2}\pi i$. If $\text{Im } \alpha$ is not a multiple of $\pi/2$, choose C_p to be $\rho = |z| = (p + \frac{1}{2})\pi$; otherwise, choose C_p to be $|z| = (p + \frac{3}{4})\pi$.

Poles of $Q_2(z)$ occur at $z = 2\nu\pi i \pm \alpha$, and it is easy to verify that all the residues are $\frac{1}{2}$. The number of poles inside C_p is $2p$, for large p .

It follows that (19) is

$$\Sigma_p \frac{1}{2} \left\{ \int_0^1 f(t) e^{(\alpha + 2\pi\nu i)(x-t)} dt + \int_0^1 f(t) e^{(-\alpha + 2\pi\nu i)(x-t)} dt \right\},$$

where Σ_p denotes a summation over all poles inside C_p ,

$$= \frac{1}{2} e^{\alpha x} \mathfrak{s}_p(x, \alpha, f) + \frac{1}{2} e^{-\alpha x} \mathfrak{s}_p(x, -\alpha, f) + o(1),$$

where $\mathfrak{s}_p(x, \alpha, f)$ is the p th partial sum of the F.s. at x of $f(t) e^{-\alpha t}$, and contains p terms.

We, therefore, obtain theorems analogous to Theorems 1-5 if we replace

$$"e^{\pi i x/2} \text{ multiplied by the F.s. at } \frac{x}{2} \text{ of } g(\tau) e^{-\pi i \tau}"$$

by

$$"the \text{ sum of } \frac{1}{2} e^{\alpha x} \text{ multiplied by the F.s. at } x \text{ of } f(t) e^{-\alpha t} \text{ and } \frac{1}{2} e^{-\alpha x} \text{ multiplied by the F.s. at } x \text{ of } f(t) e^{\alpha t}."$$

5. A BESSEL-TYPE INEQUALITY

Suppose that $Q(z)$ has simple poles $\{z_\nu\}$. For large $|\nu|$,

$$z_\nu = (\nu + \frac{1}{2})\pi i + o(1),$$

and

$$c_\nu = \lambda_\nu \int_0^1 f(t) e^{-z_\nu t} dt, \quad (20)$$

where the complex number λ_ν is the residue of $Q(z)$ at z_ν . We prove

THEOREM 6. *Let $\varphi \in AC(0, 1)$ with $\varphi(0) = 0$, $\varphi(1) = 1$. Suppose that $f \in L^2(0, 1)$, and that the numbers $\{c_\nu\}$ are given by (20). Then, $\sum |c_\nu|^2 < \infty$.*

Proof. By (2), it is evident that $\lambda_\nu \rightarrow \frac{1}{2}$, and so $|\lambda_\nu| < C$, for all ν . It suffices, therefore, to show that $\sum |\gamma_\nu|^2 < \infty$, where $c_\nu = \lambda_\nu \gamma_\nu$.

The poles $z_\nu = \alpha_\nu + i\beta_\nu$ are such that

$$\alpha_\nu = o(1), \quad \beta_\nu = (\nu + \tfrac{1}{2})\pi + o(1). \quad (21)$$

Writing

$$\begin{aligned} z_\nu &= i(\beta_\nu - i\alpha_\nu) \\ &= -i\omega_\nu, \end{aligned}$$

it follows that

$$|\operatorname{Im} \omega_\nu| < K_1,$$

and by (21), that

$$\begin{aligned} |\omega_\nu - \bar{\omega}_\mu| &= |\beta_\mu - \beta_\nu + i(\alpha_\mu + \alpha_\nu)| \\ &\geq K_2 |\nu - \mu|, \end{aligned}$$

where K_1, K_2 are constants.

By Lemma 5 of [2], Chap. 1, (or, by Lemma 3 of [6]), there is a constant $A > 0$ such that

$$\int_0^1 |\Sigma a_\nu e^{-z_\nu x}|^2 dx \leq A \sum |a_\nu|^2. \quad (22)$$

Let $\{a_\nu\}$ be any finite set of numbers. Then,

$$\begin{aligned} |\Sigma_{\nu=1}^{\nu=p} \gamma_\nu a_\nu| &= \left| \int_0^1 f(t) \Sigma_{\nu=1}^{\nu=p} a_\nu e^{-z_\nu t} dt \right|, \\ &\leq \left(\int_0^1 |f(t)|^2 dt \right)^{1/2} \left(\int_0^1 |\Sigma a_\nu e^{-z_\nu t}|^2 dt \right)^{1/2} \\ &\leq K (\Sigma_{\nu=1}^{\nu=p} |a_\nu|^2)^{1/2}, \end{aligned} \quad (23)$$

where K is a constant by (22). Now write

$$a_\nu = \frac{\bar{\gamma}_\nu}{\{\Sigma_{\nu=1}^{\nu=p} |\gamma_\nu|^2\}^{1/2}} \quad (\nu = 1, 2, \dots, p);$$

Then, by (23),

$$\sum_{\nu=1}^{\nu=p} |\gamma_{\nu}|^2 \leq K^2,$$

and the result follows upon letting $p \rightarrow \infty$.

6. A THEOREM ON THE COEFFICIENTS

In this section, we shall establish the following formula.

THEOREM 7. *Suppose that φ is a positive, nondecreasing normalised BV function on $[0, 1]$. By $\{\delta_{\nu}\}$ denote the coefficients in the C.E.S. of φ with respect to (2). Then, writing $\theta_{\nu} = \delta_{\nu} + \delta_{-\nu}$ for $\nu = 0, 1, 2, \dots$,*

$$\int_0^1 x \varphi^2(x) dx = \frac{1}{2} \theta_0^2 + \sum_{\nu=1}^{\infty} \theta_{\nu}^2. \quad (24)$$

We first prove the following lemma.

LEMMA 3. *If φ is positive, nondecreasing, and AC in $[0, 1]$, and $\{\delta_{\nu}\}$ have the significance described, then (24) holds.*

Proof. The conditions on φ imply that the roots of

$$\int_0^1 \sin zt \varphi(t) dt = 0$$

are real and simple ([3]). So we may write the roots of

$$\int_0^1 \sinh zt \varphi(t) dt = 0$$

as $0, \pm i\mu_1, \pm i\mu_2, \dots$. We have

$$\begin{aligned} \operatorname{res}_{i\mu_{\nu}} Q(z) &= \frac{\int_0^1 \varphi(t) e^{i\mu_{\nu}t} dt}{2 \int_0^1 t \varphi(t) \cos \mu_{\nu}t dt} \\ &= \frac{\int_0^1 \varphi(t) \cos \mu_{\nu}t dt}{2 \int_0^1 t \varphi(t) \cos \mu_{\nu}t dt} \end{aligned} \quad (25)$$

and

$$\operatorname{res}_0 Q(z) = \frac{\int_0^1 \varphi(t) dt}{2 \int_0^1 t \varphi(t) dt}. \quad (26)$$

Hence, the C.E.S. of f takes the form

$$\frac{\int_0^1 \varphi(t) dt}{2 \int_0^1 t \varphi(t) dt} \int_0^1 f(t) dt + \sum_{\nu=1}^{\infty} \frac{\int_0^1 \varphi(t) \cos \mu_{\nu} t dt}{\int_0^1 t \varphi(t) \cos \mu_{\nu} t dt} \int_0^1 f(t) \cos \mu_{\nu}(x-t) dt. \quad (27)$$

Now, if $f \equiv \varphi$, we obtain from (27) the C.E.S. of φ , given by

$$\frac{\theta_0^2}{2 \int_0^1 t \varphi(t) dt} + \sum_{\nu=1}^{\infty} \frac{\theta_{\nu}^2}{\int_0^1 t \varphi(t) \cos \mu_{\nu} t dt} \cos \mu_{\nu} x, \quad (28)$$

where

$$\begin{aligned} \theta_{\nu} &= \int_0^1 \varphi(t) \cos \mu_{\nu} t dt \quad (\nu = 0, 1, 2, \dots) \\ &= \delta_{\nu} + \delta_{-\nu}. \end{aligned}$$

Since φ is AC, we may apply Theorem 3. Then (28) is uniformly equiconvergent in $[0, 1]$ with $e^{\pi i x/2}$ multiplied by the F.s. of $g(\tau) e^{-\pi i \tau}$, where

$$g(\tau) = \begin{cases} \varphi(2\tau) & 0 \leq \tau \leq \frac{1}{2}, \\ 0 & \frac{1}{2} < \tau \leq 1. \end{cases}$$

We may, therefore, multiply (28) by any function of class $L(0, 1)$ and integrate term by term over $[0, 1]$. In particular, if we multiply by $x\varphi(x)$, and integrate over $[0, 1]$, we obtain (24). This completes the proof.

Proof of Theorem 7. We suppose that $\varphi(0) = 0$, $\varphi(1) = \varphi(1-) = 1$. We prove that if in Theorem 3 the condition " $\varphi \in AC(0, 1)$ " is replaced by " $\varphi \in BV(0, 1)$ ", and we further assume that f is normalised by $2f(x) = f(x+) + f(x-)$, then there is a subsequence of partial sums of $\sum c_{\nu} e^{z_{\nu} x}$ which converges boundedly to $f(x)$. Then putting $f = \varphi$, if we multiply by $x\varphi(x)$ and integrate over $[0, 1]$, we obtain (23), as in Lemma 3. The proof depends on arguments similar to those of [5].

We can write

$$Q(z) = Q_1(z) + R(z),$$

where $R(z)$ is given by (10) with $\varphi'(t) dt$ replaced by $d\varphi(t)$ in both occurrences. We shall define $\sigma_p(x)$, $J_p(x)$, as in (9). We require information about the contours C_p ; let

$$\begin{aligned} A(z) &= z \int_0^1 \sinh zt \varphi(t) dt \\ &= \cosh z - \int_0^1 \cosh zt d\varphi(t) \end{aligned} \quad (29)$$

There is a constant $C > 0$ such that, if $|\xi| \geq C$, then

$$|A(z)| > k |\cosh z|,$$

where k is constant. Thus, the zeros of $A(z)$ lie in the strip $|\xi| < C$, and the number in the rectangle

$$-C \leq \xi \leq C, \quad 2n\pi \leq \eta \leq (2n+2)\pi$$

is bounded, with respect to n , by an argument similar to Lemma 2 of [5].

We can, therefore, find an $\epsilon > 0$ such that if each zero of $A(z)$ is the centre of a disk of radius ϵ , then there is an unbounded increasing sequence $\{\rho_p\}$ such that the circles $C_p = \{z : |z| = \rho_p\}$ do not pass through any point of the disks. Denote by N_p the greatest integer for which $|z_p| < \rho_p$. Then

$$\Sigma_{N_p} c_p e^{z_p x} = \frac{1}{2\pi i} \int_{C_p} Q(z) dz \int_0^1 f(t) e^{z(x-t)} dt.$$

It can be shown that on C_p

$$|A(z)| > k |\cosh z|. \quad (30)$$

This is achieved by adapting Verblunsky's " $\delta - \eta$ property" ([5], Section 2); instead of $|H(z)| > \eta > 0$, we have $|H(z)| > k |\cosh z|$. Then (30) follows by an argument similar to Lemma 1 of [5]. Hence, on C_p ,

$$\frac{e^z}{A(z)} = O(1).$$

Next,

$$\sigma_p(x) = e^{\pi i x / 2} t_{N_p} \left(\frac{x}{2} \right),$$

and since $t_r(x/2)$ is the r th partial sum of the F.s. at $x/2$ of $g(\tau) e^{-\pi i \tau}$, this converges boundedly in $(0, 1)$ to $f(x)$. Finally, consider $J_p(x)$; we have

$$\int_0^1 f(t) e^{z(x-t)} dt = \begin{cases} e^{zx} O\left(\frac{1}{z}\right) & \text{on } C_p^+, \\ e^{z(x-1)} O\left(\frac{1}{z}\right) & \text{on } C_p^-, \end{cases}$$

since $f \in BV(0, 1)$. Then

$$\begin{aligned} J_p^+ &= O \left(\int_{C_p^+} \left| \frac{R(z) e^{zx}}{z} dz \right| \right) \\ &= O \left(\int_{C_p^+} \left| \frac{e^{\xi(z-1)}}{z} dz \right| \right), \end{aligned}$$

since $R(z) = O(e^{-\xi})$ on C_p^+ .

Hence, $J_p^+ \rightarrow 0$ boundedly as $p \rightarrow \infty$, for $x < 1$. Similarly, $J_p^- \rightarrow 0$ boundedly as $p \rightarrow \infty$, for $x > 0$, so that $J_p(x) \rightarrow 0$ boundedly, for $0 < x < 1$.

There is, therefore, a subsequence of partial sums of the C.E.S. which converges boundedly to $f(x)$ in $(0, 1)$. The theorem now follows as in Lemma 3.

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